

F.109 Monetary Authority (1)

Billions of dollars; quarterly figures are seasonally adjusted annual rates

			2014	2015	2016	2015		2016				
						Q3	Q4	Q1	Q2	Q3	Q4	
1	FA716000105	Gross saving	5.7	-10.6	-3.0	8.8	-71.4	-1.7	-2.8	-4.2	-3.2	1
2	FA715013005	Fixed nonresidential investment	0.7	0.8	0.8	0.8	0.8	0.8	0.8	0.8	0.8	2
3	FA714090005	Net acquisition of financial assets	481.6	-13.3	-32.6	0.1	-19.6	39.7	-68.4	-59.4	-42.2	3
4	FA713011005	U.S. official reserve assets	0.2	0.1	-0.1	0.2	0.1	-0.5	0.0	-0.0	-0.1	4
5	FA713014003	SDR certificates	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	5
6	FA713012003	Treasury currency	0.8	1.3	1.0	1.3	1.0	0.6	1.3	1.3	0.7	6
7	FA713022003	Federal Reserve float (2)	0.4	0.5	-0.8	1.3	0.2	-4.6	-0.4	2.2	-0.3	7
8	FA713068705	Interbank loans (2)	0.1	-0.0	-0.1	0.3	-0.5	-0.2	0.6	-0.0	-0.5	8
9	FA713068703	Discount window (3)	0.1	-0.0	-0.1	0.3	-0.5	-0.2	0.6	-0.0	-0.5	9
10	FA763069143	AMLF (4)	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	10
11	FA712051000	Security repurchase agreements	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	11
12	FA714022005	Debt securities	480.7	5.1	-20.8	17.2	-6.9	62.4	-64.5	-60.8	-20.2	12
13	FA713069603	Open market paper	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	13
14	FA713061100	Treasury securities	252.6	0.2	2.1	-16.3	-23.2	54.7	-9.7	-15.8	-21.0	14
15	FA713061113	Treasury bills	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	15
16	FA713061125	Other Treasury securities	252.6	0.2	2.1	-16.3	-23.2	54.7	-9.7	-15.8	-21.0	16
17	FA713061705	Agency- and GSE-backed securities	228.1	4.9	-22.8	33.5	16.3	7.8	-54.8	-45.1	0.8	17
18	FA713061903	Mortgage-backed securities	246.7	10.6	-6.1	36.7	24.9	22.5	-38.2	-26.7	18.1	18
19	FA713061703	Other agency- and GSE-baked securities	-18.5	-5.7	-16.8	-3.2	-8.6	-14.7	-16.6	-18.4	-17.2	19
20	FA713068005	Loans (depository institution loans n.e.c.)	-0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	20
21	FA713068303	Household sector (TALF) (5)	-0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	21
22	FA713068665	Brokers and dealers (6)	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	22
23	FA713068505	Funding corporations (7)	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	23
24	FA713068473	Rest of the world	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	24
25	FA713064103	Corporate equities (8)	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	25
26	FA713090005	Miscellaneous assets	-0.5	-20.2	-11.8	-20.2	-13.4	-18.1	-5.3	-2.1	-21.7	26
27	FA713091103	Nonofficial foreign currencies (9)	1.3	-0.5	4.6	0.2	1.3	-3.4	11.4	16.0	-5.8	27
28	FA713093005	Other	-1.8	-19.7	-16.4	-20.4	-14.7	-14.7	-16.7	-18.1	-16.0	28
29	FA714190005	Net increase in liabilities	480.6	5.3	-32.6	-0.5	57.5	39.7	-68.4	-59.4	-42.2	29
30	FA713113003	Depository institution reserves	128.9	-400.8	-217.5	-179.2	-882.0	592.8	-348.4	-461.0	-653.4	30
31	FA703025005	Vault cash of depository institutions	2.0	-1.4	1.7	-1.2	-15.7	22.6	16.8	-34.1	1.6	31
32	FA713120005	Checkable deposits and currency	152.2	204.4	170.2	51.6	460.7	149.4	229.1	147.5	154.8	32
33	FA713123005	Due to federal government	61.0	110.1	65.6	-75.2	367.4	53.5	91.5	105.8	11.8	33
34	FA713123023	Treasury cash holdings	-0.0	0.1	-0.1	0.4	0.3	-0.2	-0.6	0.3	0.1	34
35	FA713123030	Treasury general deposit account	61.1	110.0	65.7	-75.5	367.1	53.7	92.1	105.6	11.7	35
36	FA713123043	Treasury temporary supplementary financing account	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	36
37	FA713124003	Due to government-sponsored enterprises	-5.8	10.9	21.9	15.5	-4.2	40.8	40.0	-45.8	52.5	37
38	FA713122605	Due to rest of the world	-2.7	-0.0	-0.0	3.9	-4.0	-0.1	0.0	-0.1	0.0	38
39	FA713125005	Currency outside banks	99.7	83.4	82.7	107.3	101.6	55.3	97.6	87.6	90.6	39
40	FA712151003	Security repurchase agreements	193.9	202.6	12.8	331.7	285.3	-647.4	-26.8	484.8	240.7	40
41	FA712151103	Reverse repurchase agreement operations (10)	199.0	77.9	-6.2	228.0	99.9	-683.0	-100.2	534.9	223.3	41
42	FA712151115	Other	-5.0	124.7	19.0	103.6	185.4	35.6	73.4	-50.1	17.3	42
43	FA713190005	Miscellaneous liabilities	3.5	0.6	0.2	-203.3	209.1	-77.6	60.8	-196.6	214.2	43
44	FA713164003	Federal Reserve Bank stock	1.1	0.9	1.0	0.6	0.7	2.5	0.1	0.3	1.1	44
45	FA713193005	Other	2.4	-0.3	-0.8	-203.9	208.4	-80.2	60.7	-196.9	213.1	45
46	FA717005005	Discrepancy	3.9	7.2	-3.8	7.4	4.9	-2.5	-3.6	-5.1	-4.0	46

(1) Assets and liabilities of Federal Reserve Banks and Treasury monetary accounts that supply or absorb bank reserves. Excludes the accounts of the Federal Reserve Board.

(2) Shown on table F.203.

(3) Federal Reserve loans extended to U.S.-chartered depository institutions through term auction credit, primary credit, secondary credit, and seasonal credit.

(4) Federal Reserve loans extended to U.S.-chartered depository institutions through the Asset-Backed Commercial Paper Money Market Mutual Fund Liquidity Facility (AMLF).

(5) Loans extended to financial institutions such as domestic hedge funds through the Term Asset-Backed Securities Loan Facility (TALF).

(6) Loans extended through the Federal Reserve's Primary Dealer Credit Facility (PDCF) and AMLF.

(7) Includes loans extended by the Federal Reserve to Maiden Lane LLC, Maiden Lane II LLC, AIG, Maiden Lane III LLC, and the Commercial Paper Funding Facility LLC.

(8) Preferred interests in AIA Aurora LLC and ALICO Holdings LLC, two limited liability companies created to hold all the outstanding common stock of American International Assurance Company Ltd (AIA) and American Life Insurance Company (ALICO), two life insurance subsidiaries of AIG.

(9) Reciprocal currency arrangements (swap lines) with foreign central banks.

(10) Reverse repurchase agreements (RRPs) conducted as part of the Federal Reserve's Overnight RRP Operational Exercise (beginning 2013:Q3) and term RRP operations (beginning 2014:Q4).